

## 22. Secondary Market Transactions in Government Securities (Face Value)<sup>@</sup>

(Amount in Rs. crore)

| <i>Item</i>   | For the Week Ended Aug. 22, 2008 |                        |                    | For the Week Ended Aug. 29, 2008 |                        |                    |
|---|----------------------------------|------------------------|--------------------|----------------------------------|------------------------|--------------------|
|   | Amount                           | YTM (%PA) Indicative** |                    | Amount                           | YTM (%PA) Indicative** |                    |
|   |                                  | Minimum                | Maximum            |                                  | Minimum                | Maximum            |
| 1   | 2                                | 3                      | 4                  | 5                                | 6                      | 7                  |
| <b>I. Outright Transactions</b>                       |                                  |                        |                    |                                  |                        |                    |
| 1. Govt. of India Dated Securities                    |                                  |                        |                    |                                  |                        |                    |
| Maturing in the year                                  |                                  |                        |                    |                                  |                        |                    |
| 2008-09   | 485                              | 9.7000                 | 9.8499             | 280                              | 9.7080                 | 9.8951             |
| 2009-10   | 1,506                            | 8.0136                 | 9.3365             | 2,345                            | 7.6004                 | 11.5157            |
| 2010-11   | 138                              | 9.2267                 | 9.3063             | 771                              | 9.1165                 | 9.3400             |
| 2011-12   | 10                               | 9.2192                 | 9.2192             | 15                               | 9.2301                 | 9.2301             |
| 2012-13   | —                                | —                      | —                  | —                                | —                      | —                  |
| 2013-14   | 2,422                            | 9.1583                 | 9.3481             | 381                              | 9.0364                 | 9.2456             |
| 2014-17   | 390                              | 9.1002                 | 10.5068            | 254                              | 8.8275                 | 9.1896             |
| 2017-18   | 142                              | 9.0858                 | 9.2103             | 622                              | 8.9649                 | 9.1894             |
| Beyond 2018   | 15,303                           | 9.0502                 | 9.9173             | 33,194                           | 8.7730                 | 9.9369             |
| 2. State Government Securities                        | 84                               | 9.4032                 | 9.5024             | 63                               | 9.1900                 | 9.2075             |
| 3. Treasury Bills (Residual Maturity in Days)         |                                  |                        |                    |                                  |                        |                    |
| (a) Upto 14 Days                                      | 10                               | 8.2495                 | 8.2495             | 40                               | 8.6006                 | 9.1515             |
| (b) 15 - 91 Days                                      | 1,442                            | 8.9420                 | 9.2504             | 2,386                            | 8.8499                 | 9.2501             |
| (c) 92 - 182 Days                                     | 502                              | 9.1500                 | 9.3181             | 44                               | 9.0600                 | 9.1200             |
| (d) 183 - 364 Days                                    | 326                              | 9.1601                 | 9.2499             | 175                              | 9.0700                 | 9.2700             |
| <b>II. RBI* : Sales</b>                               | <b>21</b>                        |                        |                    | <b>3,411</b>                     |                        |                    |
| <b>: Purchase</b>                                     | <b>625</b>                       |                        |                    | <b>3,635 +</b>                   |                        |                    |
| <b>III. Repo Transactions ✕ (Other than with RBI)</b> |                                  |                        |                    |                                  |                        |                    |
|   | <b>Amount</b>                    | <b>Rates (%PA)</b>     | <b>Rates (%PA)</b> | <b>Amount</b>                    | <b>Rates (%PA)</b>     | <b>Rates (%PA)</b> |
|   |                                  | <b>Minimum</b>         | <b>Maximum</b>     |                                  | <b>Minimum</b>         | <b>Maximum</b>     |
| 1. Govt. of India Dated Securities                    | 45,297                           | 5.25 (1)               | 9.35 (30)          | 65,680                           | 3.50 (1)               | 9.15 (7)           |
| 2. State Govt. Securities                             | 5                                | 8.25 (1)               | 9.00 (2)           | 70                               | 8.00 (1)               | 9.00 (2)           |
| 3. 91 Day Treasury Bills                              | 1,740                            | 8.70 (1)               | 9.10 (3)           | 4,663                            | 5.75 (1)               | 9.15 (3)           |
| 4. 182 Day Treasury Bills                             | 57                               | 9.00 (1)               | 9.00 (3)           | 142                              | 8.85 (1)               | 9.00 (1)           |
| 5. 364 Day Treasury Bills                             | 1,549                            | 9.00 (1)               | 9.10 (3)           | 4,629                            | 6.00 (1)               | 9.00 (3)           |
| <b>IV. RBI: Repo ✕ ^</b>                              | <b>1,35,780</b>                  | <b>—</b>               | <b>9.00</b>        | <b>38,415</b>                    | <b>—</b>               | <b>9.00</b>        |
| <b>: Reverse Repo !</b>                               | <b>—</b>                         | <b>—</b>               | <b>—</b>           | <b>2,100</b>                     | <b>—</b>               | <b>6.00</b>        |

<sup>@</sup> : As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

\* : RBI's sales and purchases include transactions in other offices also.

\*\* : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

✕ : Represent the first leg of transactions.

^ : Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000 (See Table 9).

! : Includes Reverse Repo auctions under Liquidity Adjustment Facility.

+ : Includes purchase of Oil Marketing Companies Government of India Special Bonds (Oil bonds) of Rs.NIL (face value) under Special Market Operation (SMO).

**Note** : Figures in brackets indicate Repo Period.